

100 ↗

**FIG. 1**

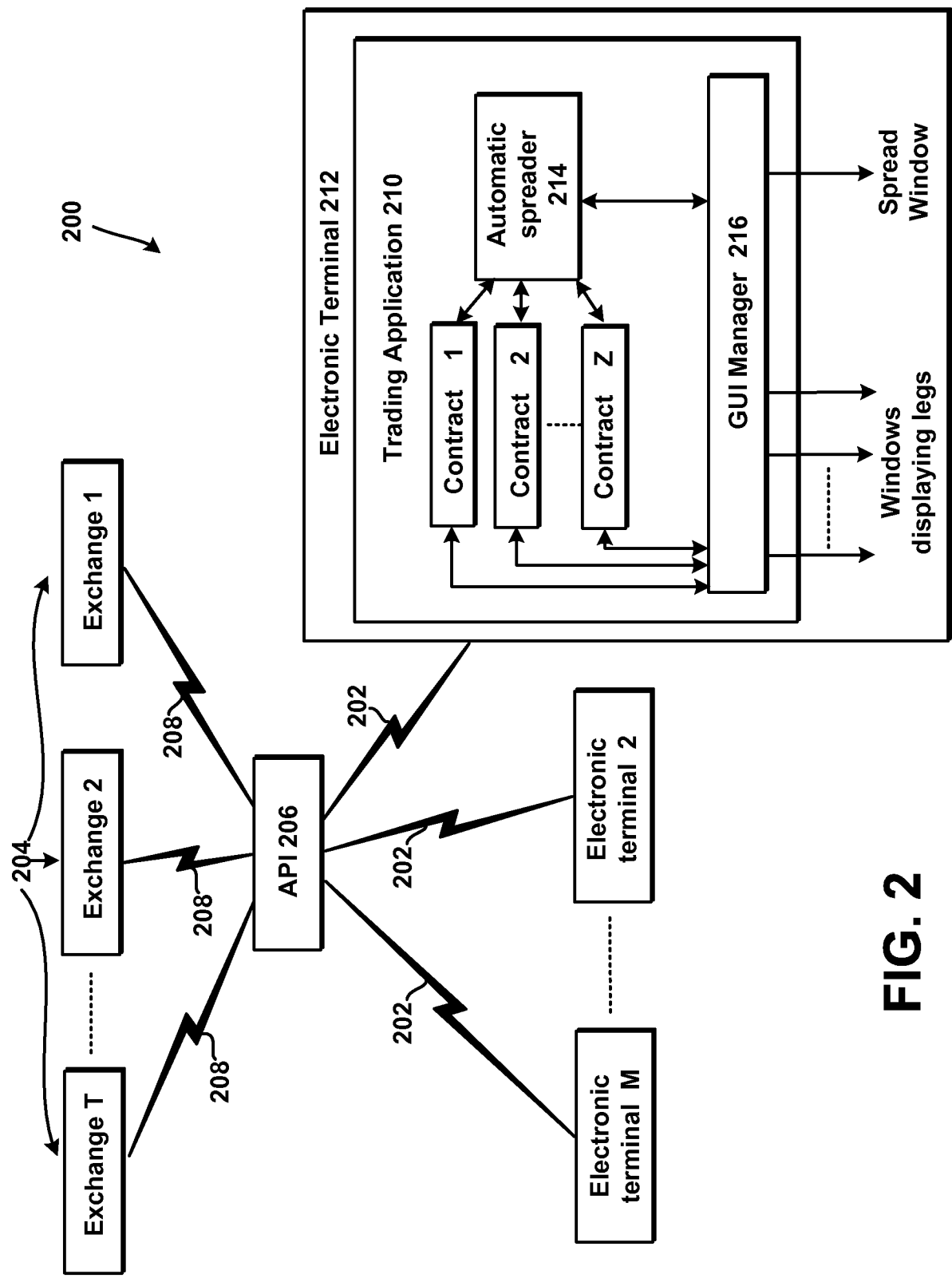
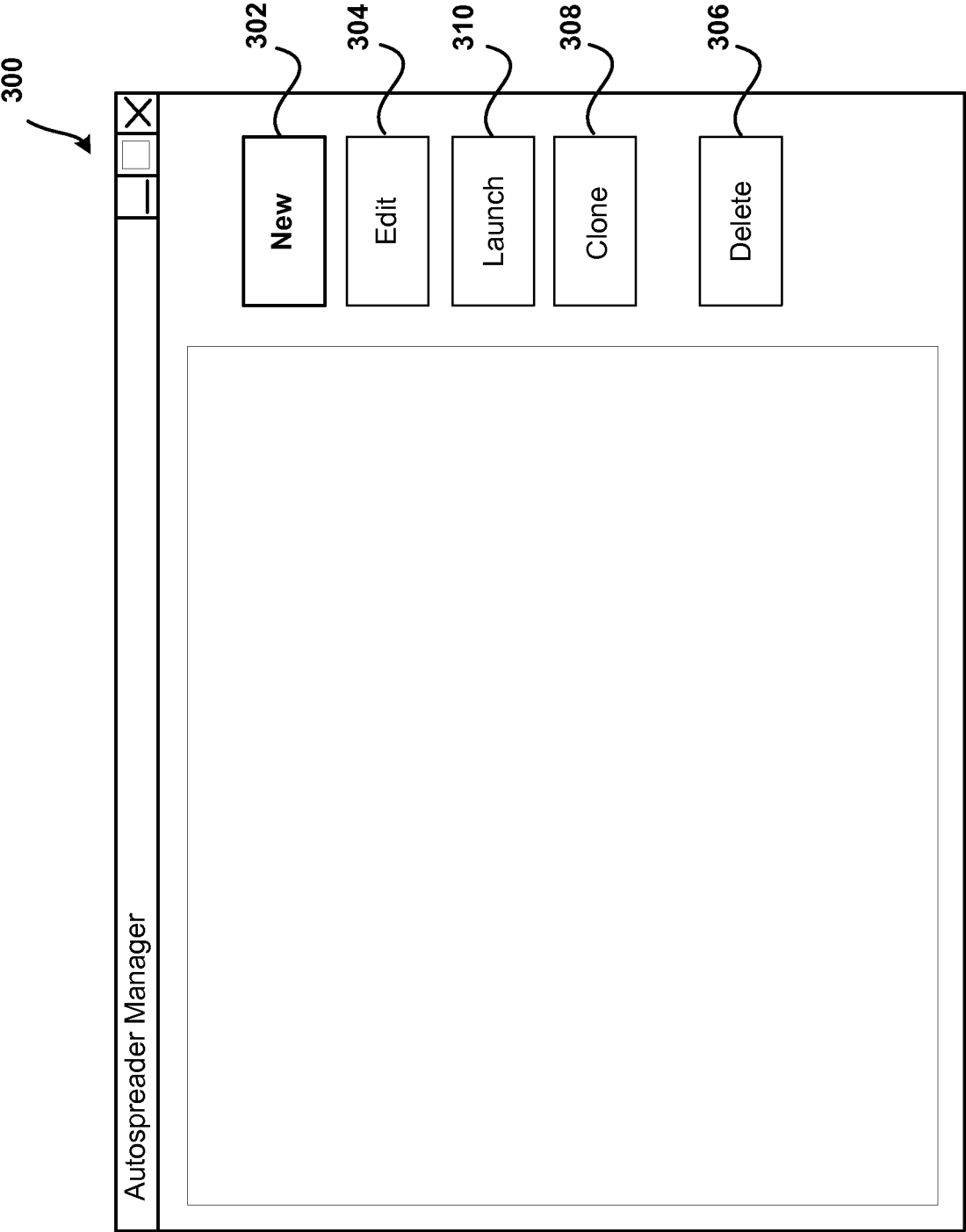


FIG. 2



**FIG. 3**

400

Autospreader Configuration

Configure This Spread

Spread Name:

Autospreader

Stop

Inside:

Outside:

Leg Color ID

Base Spread On

☒ Implied Spread Prices

☐ Net Change

OK

CANCEL

Leg
Customer Account
Active Quoting
Adjust for Market Depth
Offset with
Payup Ticks
Spread Ratio
Spread Multiplier
Use Cancel/Replace Rather than Change
Price Reasonability Check on leg

Drag and drop selected commodities to spread trade

FIG. 4

500

1

5

10

100

500

Clear

▲

0

▼

Order

GTD

Limit

<Default>

None

▼

Open

▼

A1

▼

CLEAR

Destination

Route to Best

Short Sell

Blotter

Lock

☐

☑

☒

BUY

SELL

Contract	WrkBuy	BidQ	BidPrc	AskPrc	AskQ	WrkSells	NetPos	FF	NetPos	LastPrc	LastQ	Total	Chng
FDAX Mar02		1	5166.5	5167.5	6					5167.0	4	114	-24.0
FDAX Jun02													
FESX Mar02		40	3715.0	3716.0	11					3716.0	47	198	-13.0
FESX Jun02													
FGBL Mar02		182	107.39	107.40	14					107.40	717	13893	-0.52
FGBL Mar02													
FGBM Mar02		151	106.02	106.03	507					106.02	326	7737	-0.33
FGBM Jun02													
FGBS Mar02		1740	103.37	103.38	138					103.38	4589	10293	-0.10
FGBS Jun02													
FN50 Mar02		122	1180.0	1184.0	25					1180.0	220	220	-5.0
FN50 Jun02													
FSMI Mar02		5	6384.0	6387.0	18					6385.0	192	224	-15.0
FSMI Jun02													
FSTX Mar02		10	3613.0	3616.0	12					3616.0	20	32	-8.0
FSTX Jun02													

Selected contracts used in a 2-leg spread

FIG. 5

Autospreader Configuration

Configure This Spread

Autospreader: TTSIM-D FGBL Sep02 vs. TTSIM-D FGBL Sep02

Spread Name:

Slop

Inside:

Outside:

Leg Color ID

Base Spread On

☒ Implied Spread Prices

☐ Net Change

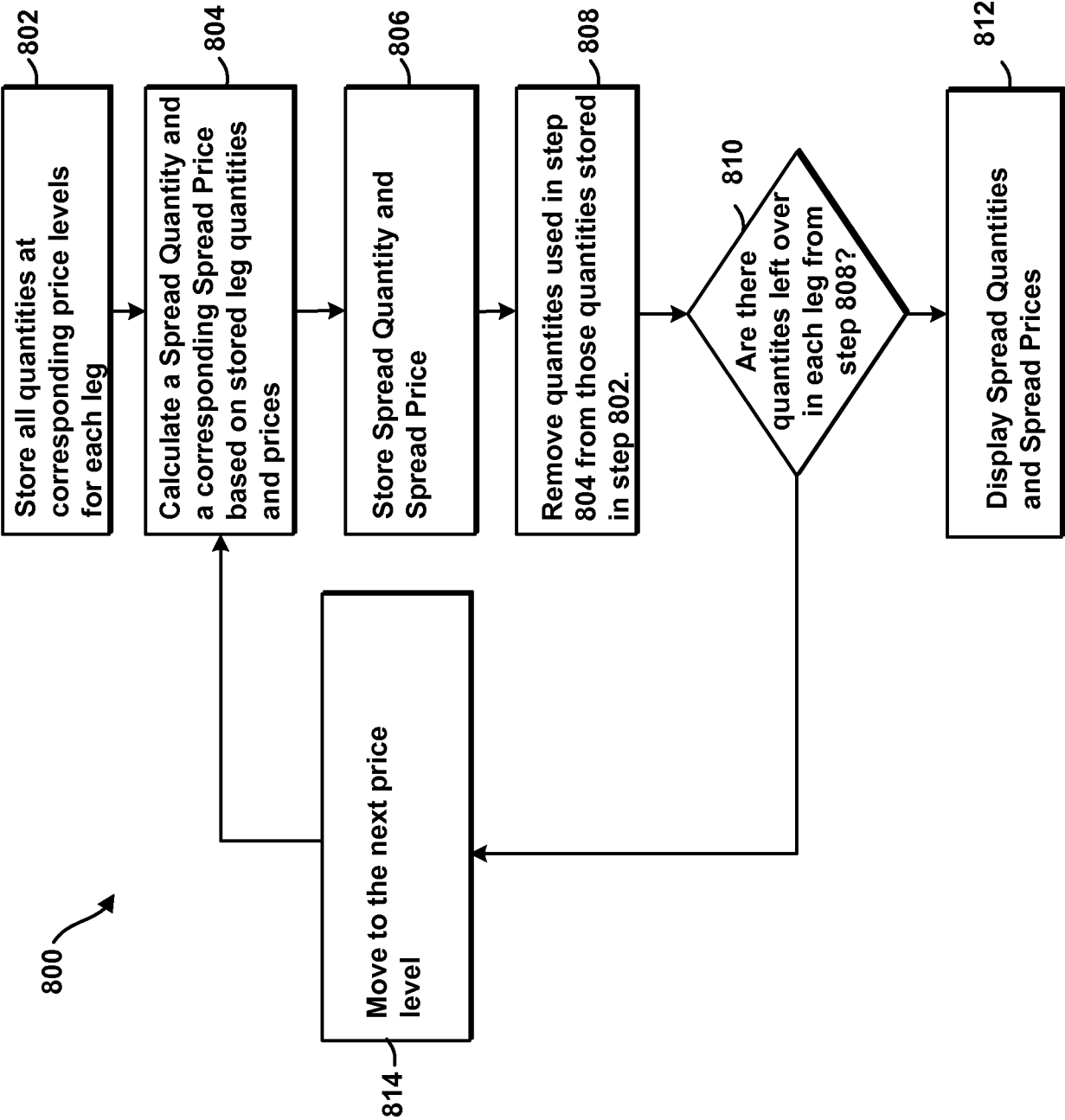
OK

CANCEL

	A	B
Leg	TTSIM-D FGBL SEP02	TTSIM-D FGBM SEP02
Customer Account	<Default>	<Default>
Active Quoting	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>
Adjust for Market Depth	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>
Offset with	Limit Orders	Limit Orders
Payup Ticks	0	0
Spread Ratio	1	-1
Spread Multiplier	1	-1
Use Cancel/Replace Rather than Change	<input type="checkbox"/>	<input type="checkbox"/>
Price Reasonability Check on leg	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>

FIG. 6

700	706	712	718	724	702	708	714	720	726	704	710	716	722	728
Autospreader					TTSIM-D FGBL Sep					TTSIM-D FGBM Sep				
15:40:56					15:40:56					15:40:56				
+0.890					Default▼					Default▼				
1					2					2				
1 5					0					0				
10 20					1					1				
50 100					1 5					1 5				
CLR					10 20					10 20				
1					50 100					50 100				
2					CLR					CLR				
1					1					1				
1					10					6				
4					SL SM					SL SM				
1					5					4				
2					7					4				
1					5					4				
Del All					105.09					104.20				
Delete 0					105.08					104.19				
Delete 0					105.07					104.18				
					105.06					104.17				
					105.05					104.16				
					105.04					104.15				
					105.21					104.32				
					105.20					104.31				
					105.19					104.30				
					105.18					104.29				
					105.17					104.28				
					105.16					104.27				
					105.15					104.26				
					105.14					104.25				
					105.13					104.24				
					105.12					104.23				
					105.11					104.22				
					105.10					104.21				
					105.09					104.20				
					105.08					104.19				
					105.07					104.18				
					105.06					104.17				
					105.05					104.16				
					105.04					104.15				
Patent Pending					Patent Pending					Patent Pending				



**FIG. 8**



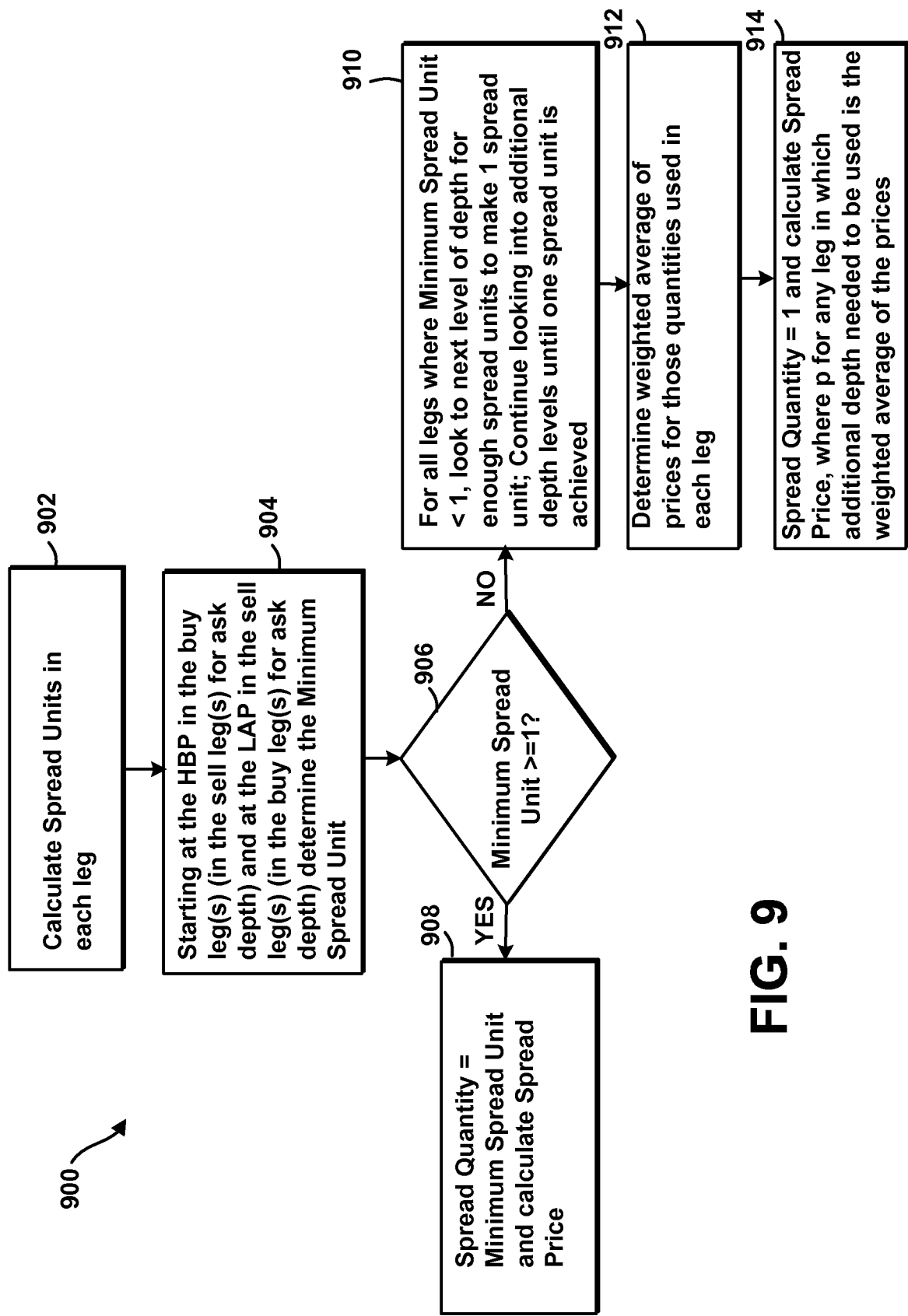


FIG. 9

The diagram illustrates three network configurations, each with a set of IP addresses and associated actions. The configurations are labeled at the top: Autosreader, TTSIM-D FGBL Sep, and TTSIM-D FGBM Sep. Each configuration has a corresponding table of IP addresses and actions.

**Autosreader Configuration:**

IP Address Range	Action
1000 - 1006	1032
1006 - 1008	1032
1008 - 1010	1032
1010 - 1012	1032
1012 - 1014	1032
1014 - 1016	1032
1016 - 1018	1032
1018 - 1020	1032
1020 - 1022	1032
1022 - 1024	1032
1024 - 1026	1032
1026 - 1028	1032
1028 - 1030	1032
1030 - 1032	1032
1032 - 1034	1032
1034 - 1036	1032
1036 - 1038	1032
1038 - 1040	1032
1040 - 1042	1032
1042 - 1044	1032
1044 - 1046	1032
1046 - 1048	1032
1048 - 1050	1032
1050 - 1052	1032
1052 - 1054	1032
1054 - 1056	1032
1056 - 1058	1032
1058 - 1060	1032
1060 - 1062	1032
1062 - 1064	1032
1064 - 1066	1032
1066 - 1068	1032
1068 - 1070	1032
1070 - 1072	1032
1072 - 1074	1032
1074 - 1076	1032
1076 - 1078	1032
1078 - 1080	1032
1080 - 1082	1032
1082 - 1084	1032
1084 - 1086	1032
1086 - 1088	1032
1088 - 1090	1032
1090 - 1092	1032
1092 - 1094	1032
1094 - 1096	1032
1096 - 1098	1032
1098 - 1100	1032
1100 - 1102	1032
1102 - 1104	1032
1104 - 1106	1032
1106 - 1108	1032
1108 - 1110	1032
1110 - 1112	1032
1112 - 1114	1032
1114 - 1116	1032
1116 - 1118	1032
1118 - 1120	1032
1120 - 1122	1032
1122 - 1124	1032
1124 - 1126	1032
1126 - 1128	1032
1128 - 1130	1032
1130 - 1132	1032
1132 - 1134	1032
1134 - 1136	1032
1136 - 1138	1032
1138 - 1140	1032
1140 - 1142	1032
1142 - 1144	1032
1144 - 1146	1032
1146 - 1148	1032
1148 - 1150	1032
1150 - 1152	1032
1152 - 1154	1032
1154 - 1156	1032
1156 - 1158	1032
1158 - 1160	1032
1160 - 1162	1032
1162 - 1164	1032
1164 - 1166	1032
1166 - 1168	1032
1168 - 1170	1032
1170 - 1172	1032
1172 - 1174	1032
1174 - 1176	1032
1176 - 1178	1032
1178 - 1180	1032
1180 - 1182	1032
1182 - 1184	1032
1184 - 1186	1032
1186 - 1188	1032
1188 - 1190	1032
1190 - 1192	1032
1192 - 1194	1032
1194 - 1196	1032
1196 - 1198	1032
1198 - 1200	1032
1200 - 1202	1032
1202 - 1204	1032
1204 - 1206	1032
1206 - 1208	1032
1208 - 1210	1032
1210 - 1212	1032
1212 - 1214	1032
1214 - 1216	1032
1216 - 1218	1032
1218 - 1220	1032
1220 - 1222	1032
1222 - 1224	1032
1224 - 1226	1032
1226 - 1228	1032
1228 - 1230	1032
1230 - 1232	1032
1232 - 1234	1032
1234 - 1236	1032
1236 - 1238	1032
1238 - 1240	1032

**FIG. 10**

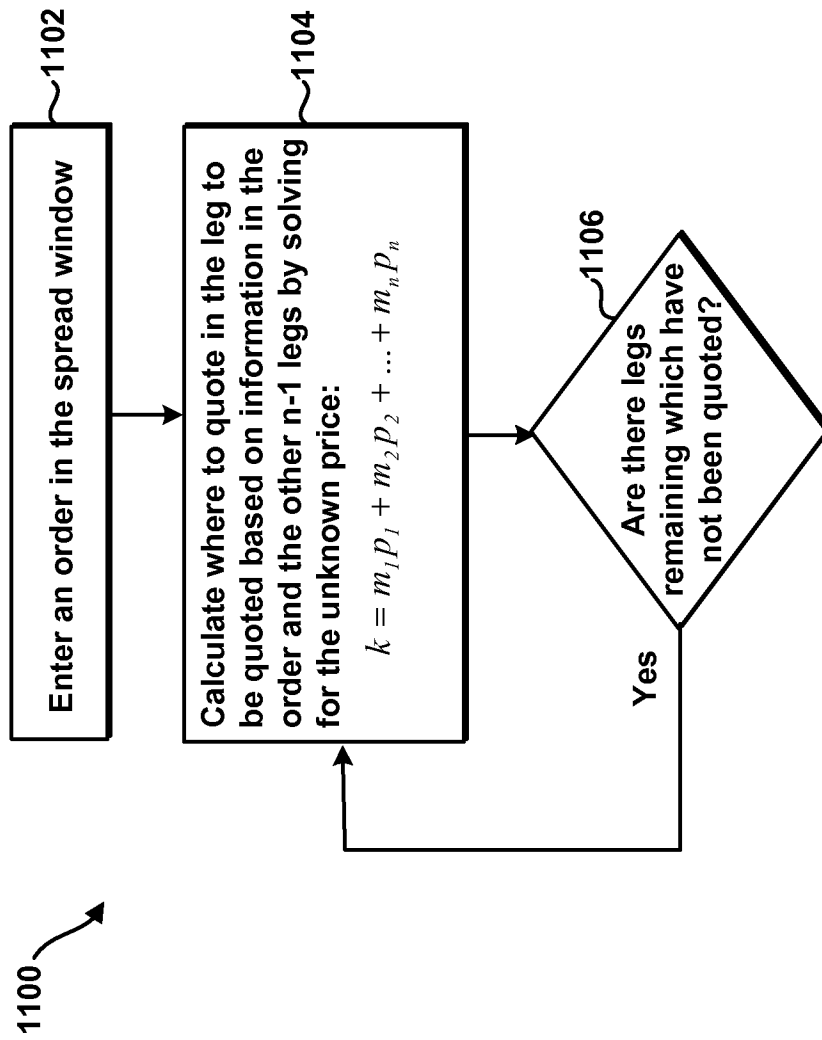


FIG. 11

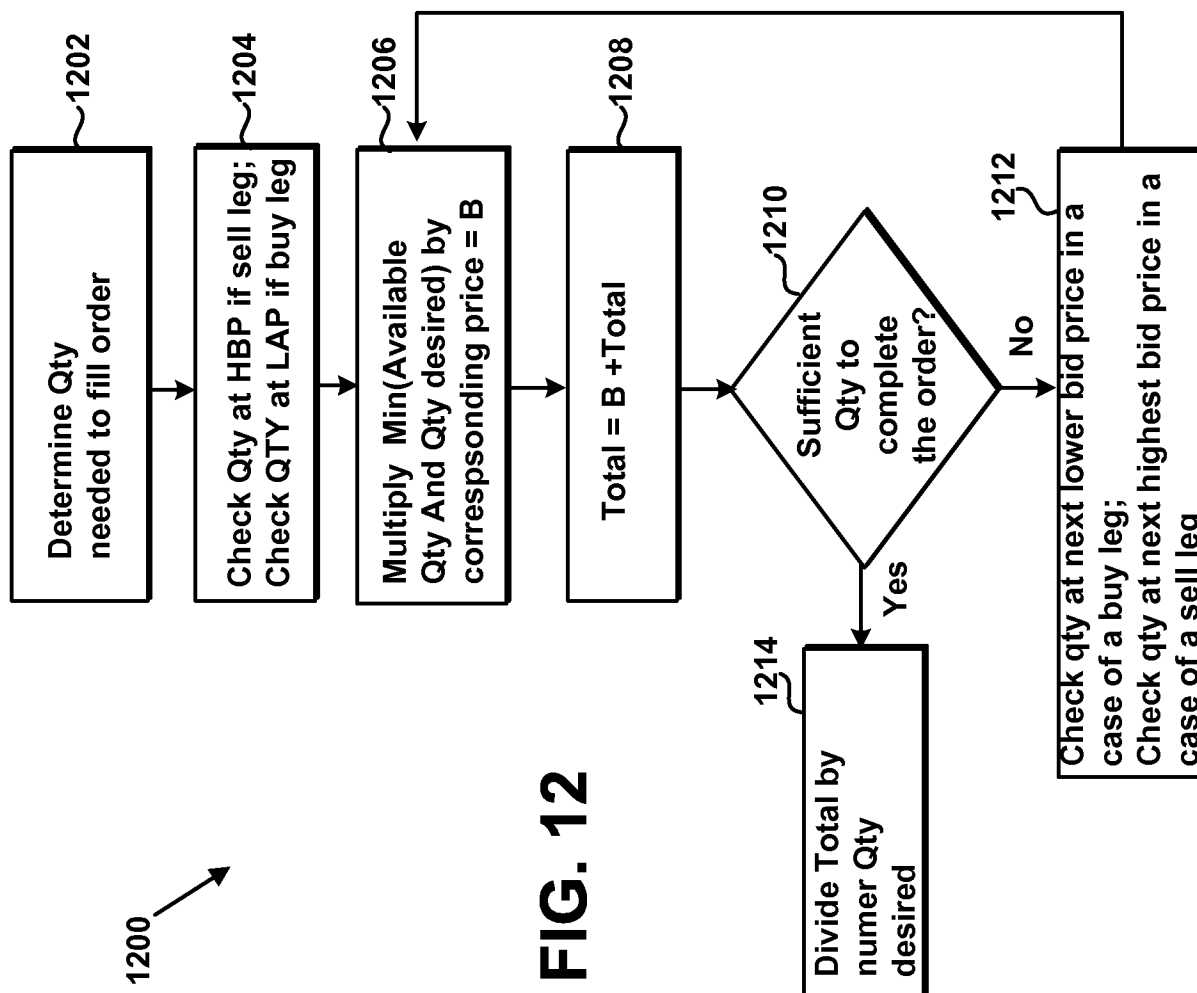


FIG. 12

1300

Autospreader		<div><div></div><div></div><div></div></div>	
11:48:16		<	
S 0 W 10	CLR	88.00	
		87.00	
		86.00	
		85.00	
B 0 W 10	Del All	84.00	
		83.00	1
		82.00	
		81.00	
Delete 0		80.00	
		79.00	
		78.00	
		77.00	
		76.00	>

The trader has a working spread offer at the spread price of 84.00

The trader has a working spread bid at the spread price of 80.00

FIG. 13

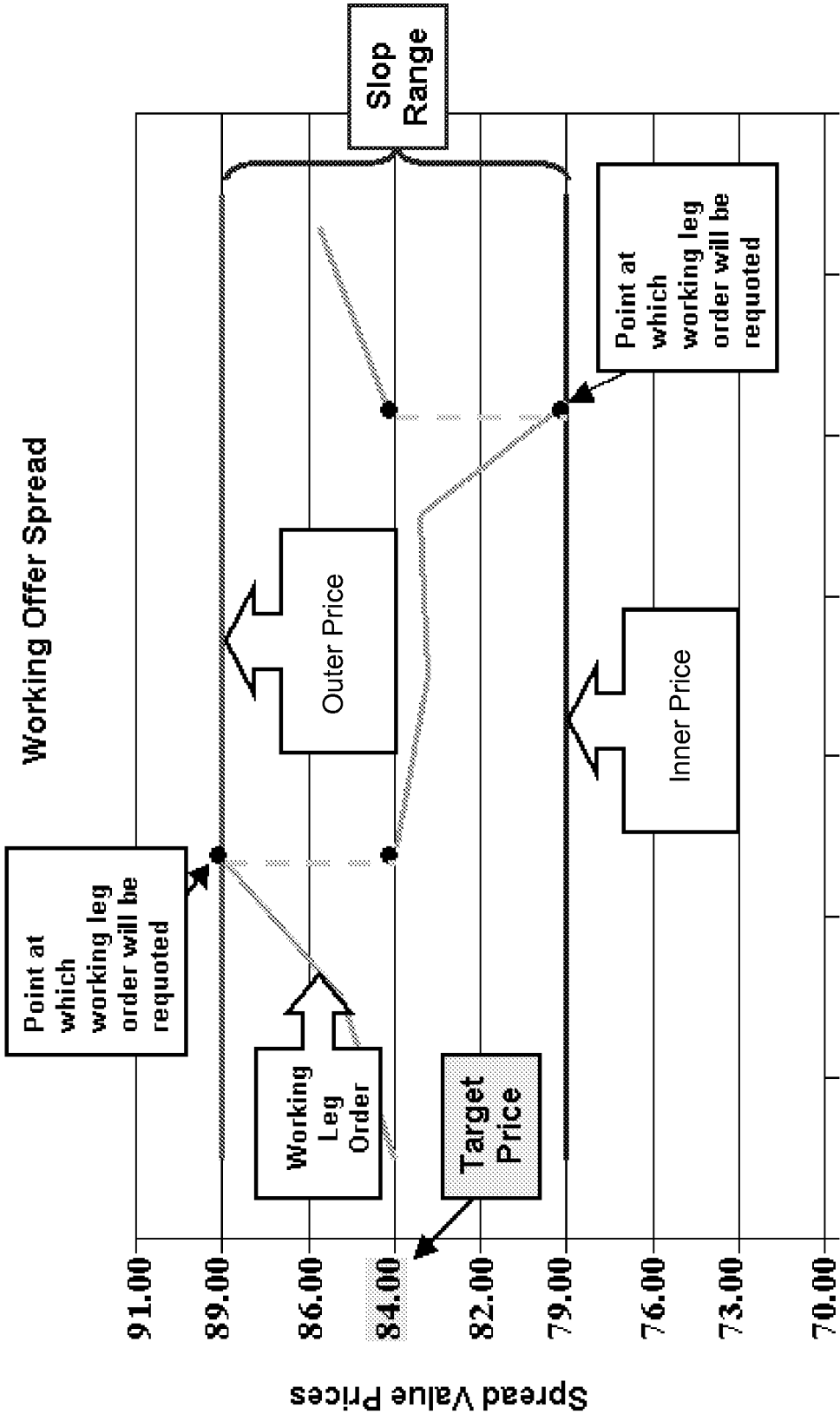


FIG. 14

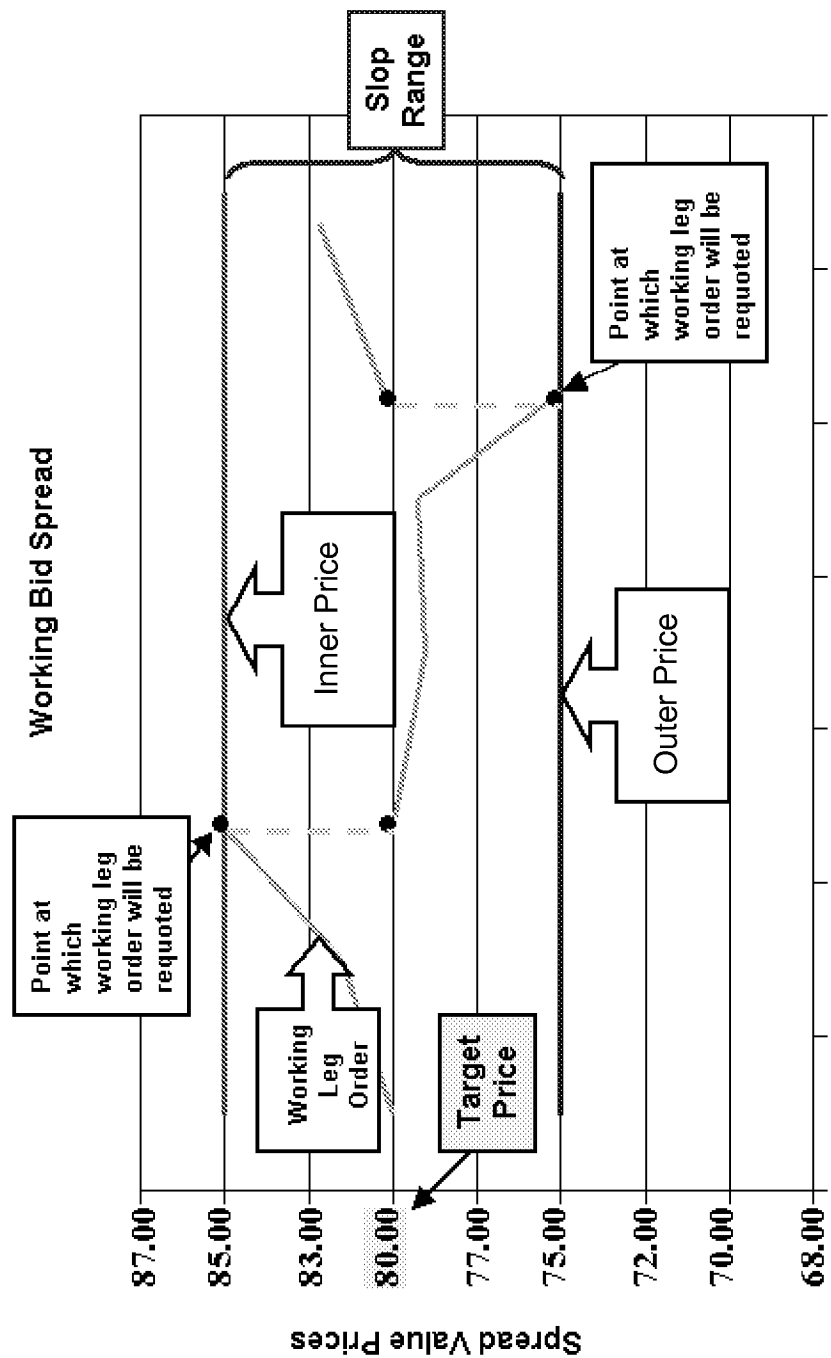


FIG. 15

TTSIM-D FN50 Mar02										TTSIM-D FSTX MAR02									
Product A 11:48:16										:16									
-17.0	56	71.0	57	70.0	53.0														
Default ▼	13238	69.0	20	68.0	52.0														
0	0	67.0	45	66.0	51.0														
1	5	66.0	120	65.0	50.0														
10	20	65.0	70	64.0	49.0														
50	100	64.0	20	63.0	48.0														
Basis		20	63.0	62.0	47.0														
M		62.0	61.0	46.0	45.0														
Del All		60.0	44.0	43.0	42.0														
Delete 0		11	41.0	40.0	39.0														
Delete 10		64	38.0	37.0	36.0														
Delete 130		130	35.0	34.0	33.0														
Patent Pending		25	32.0	31.0	30.0														
Patent Pending		100	29.0	28.0	27.0														
Patent Pending		25	26.0	25.0	24.0														
Patent Pending		10	23.0	22.0	21.0														
Patent Pending		20	20.0	19.0	18.0														

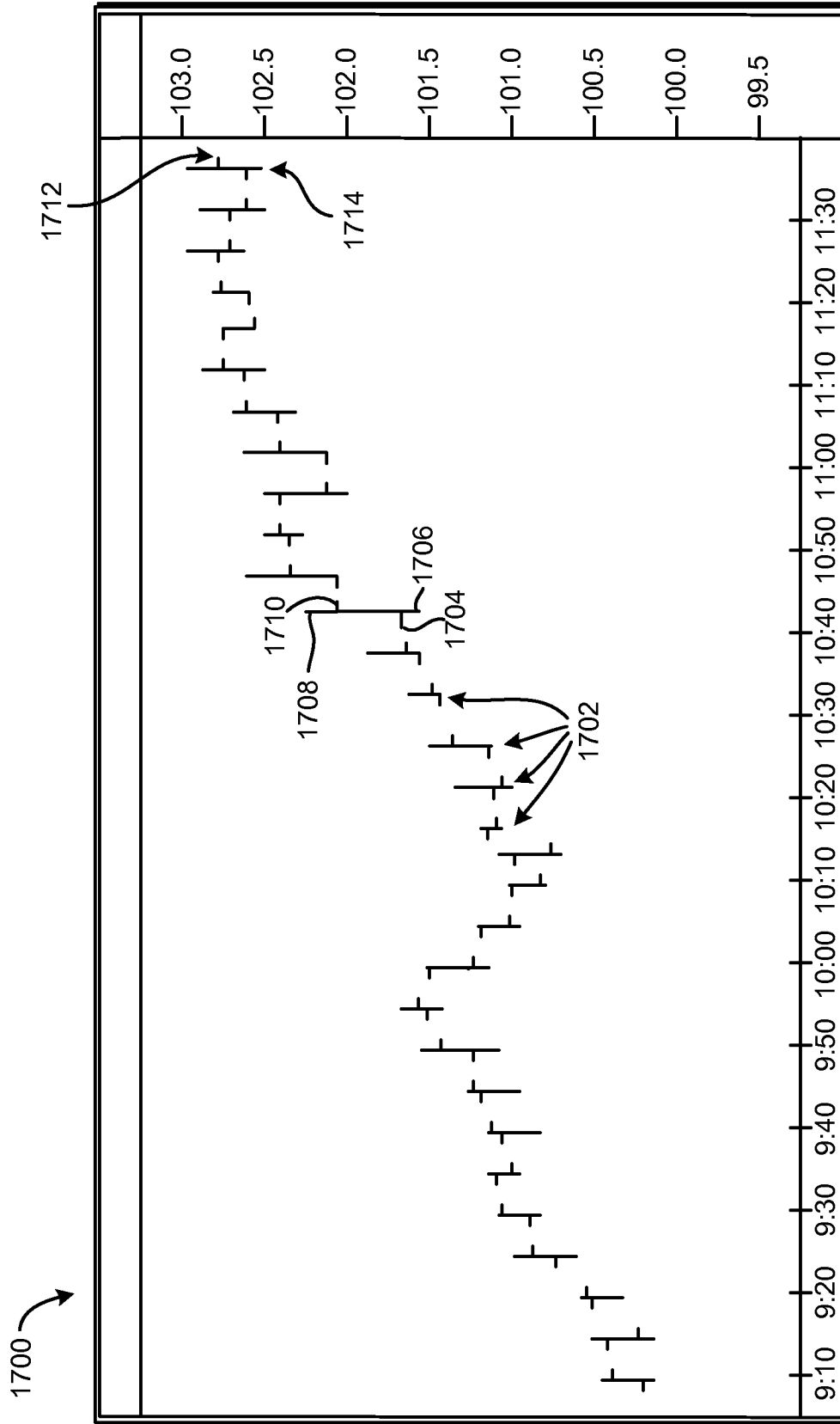
2) A limit order will be entered to buy the offer at the limit price (e.g. best price) plus the designated number of payout ticks, then...

3) The trader's actively quoted bid quantity is deleted from the market

1) When sell quantity is filled at the trader's actively quoted price, then...

FIG. 16





**FIG. 17**